

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of June 30, 2018

Georgia Department of Transportation (GDOT): A dedicated portfolio that invests motor fuel segregated funds including Federal Highway, State Road & Tollway Authority (SRTA) and General Obligation Bond Reimbursement funds. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.39

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FTCH
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/01/18	\$ 31,362,348	\$ 31,362,348	\$ 31,362,348	P-1	A-1	F1+
DOMESTIC BANK RATED A-1	Collateralized Bank Deposit ¹	07/02/18	30,980,314	30,980,314	30,980,314	P-1	A-1	F1
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/02/18	98,742	98,742	98,742	P-1	A-1	F1+
DOMESTIC BANK RATED A-1	Non-Collateralized Bank Deposit	07/02/18	55,640,923	55,640,923	55,640,923	P-1	A-1	F1
DOMESTIC BANK RATED A-2	Non-Collateralized Bank Deposit	07/02/18	5,049,923	5,049,923	5,049,923	P-1	A-2	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/02/18	124,000,000	124,000,000	124,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	07/02/18	55,000,000	55,000,000	55,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1+	Term Repurchase Agreement	07/02/18	291,000,000	291,000,000	291,000,000	P-2	A-1+	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ²	07/06/18	90,000,000	90,000,000	90,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement ²	07/13/18	65,000,000	65,000,000	65,000,000	NR	A-1	NR
FOREIGN BANK RATED A-1	Commercial Paper	07/24/18	70,000,000	69,338,344	69,915,922	P-1	A-1	F1+
FEDERAL HOME LOAN BANK	Fixed Rate Bond	07/25/18	5,000,000	4,993,600	5,014,733	Aaa	AA+	NR
FOREIGN BANK RATED A-1+	Term Repurchase Agreement ²	07/25/18	15,000,000	15,000,000	15,000,000	NR	A-1+	NR
FOREIGN BANK RATED A-1	Term Repurchase Agreement	08/04/18	10,000,000	10,000,000	10,000,000	NR	A-1	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	08/23/18	16,250,000	16,270,616	16,283,880	Aaa	AA+	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	09/14/18	52,590,000	52,716,108	52,665,880	Aaa	AA+	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Callable Bond	09/28/18	5,000,000	5,000,000	5,002,185	Aaa	AA+	AAA
INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELOPMENT	Fixed Rate Bond	10/05/18	34,577,000	34,433,851	34,558,532	Aaa	AAA	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	10/23/18	100,000,000	100,000,000	100,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/07/18	8,000,000	8,000,000	8,000,000	NR	A-1	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/07/18	225,000,000	225,000,000	225,000,000	NR	A-1	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/07/18	100,000,000	100,000,000	100,000,000	NR	A-1	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/07/18	40,000,000	40,000,000	40,000,000	NR	A-1	F1
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/13/18	110,000,000	110,000,000	110,000,000	NR	A-1	NR
DOMESTIC BANK RATED A-1	Term Repurchase Agreement	12/13/18	150,000,000	150,000,000	150,000,000	NR	A-1	NR
U.S. TREASURY	U.S. Treasury Note	01/31/19	10,000,000	9,948,438	10,020,772	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	02/15/19	5,000,000	4,936,328	4,968,776	Aaa	AA+	AAA
INTERNATIONAL FINANCE CORPORATION	Floating Rate Note	04/18/19	93,800,000	93,800,000	93,871,303	Aaa	AAA	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Callable Bond	09/30/21	25,000,000	25,150,500	24,597,688	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	09/30/22	5,000,000	4,980,078	4,857,355	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	10/31/22	15,000,000	14,976,563	14,615,192	Aaa	AA+	AAA
U.S. TREASURY	U.S. Treasury Note	05/31/23	10,000,000	10,017,188	10,035,792	Aaa	AA+	AAA
			\$ 1,853,349,251	\$ 1,852,693,864	\$ 1,852,540,260			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

07/25/18
UNAUDITED

Schedule IV